

There exist many ways to estimate the shape of the underlying density. Generally, we can categorize them into a parametric and a nonparametric methodology. Examples of a nonparametric density estimation are histogram and kernel density estimation. Another example of the nonparametric methodology is orthogonal series density estimation. In this work, we will describe the fundamental idea behind this methodology. We will also show how Kronmal-Tarter method estimates the density of known underlying data.